

PTO/SB/08b(08-03)

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INFORMATION DISCLOSURE STATEMENT BY APPLICANT (Use as many sheets as necessary)		Complete if Known	
		Application Number	09/614,427
		Filing Date	July 12, 2000
		First Named Inventor	Henry Schellhorn
		Art Unit	3624
		Examiner Name	Narayanswamy Subramanian
Sheet 1 of 1	Attorney Docket Number	250/271	

NON PATENT LITERATURE DOCUMENTS			
Examiner Initials *	Cite No. ¹	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T ²
N.S.	1.	DUFFIE, Darrell, "Dynamic Asset Pricing Theory" Princeton University Press (1996) 2 nd Ed., p. 146-149.	
N.S.	2.	HULL, John, "Options, Futures, and Other Derivatives," Prentice-Hall (1997) 4 th Ed., Chapter 21.12, p. 580-591.	
N.S.	3.	SCHELLHORN, H. et al., "Variance Reduction Techniques for Large Scale Risk Management," Monte Carlo and Quasi Monte-Carlo Methods (1998), Springer 2000, p. 419-435.	
N.S.	4.	Oracle® Risk Manager Reference Guide, Release 4.0, Part No. A68684-01 (1999)	

Examiner Signature	N. Subra	Date Considered	10/25/05
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**INFORMATION DISCLOSURE
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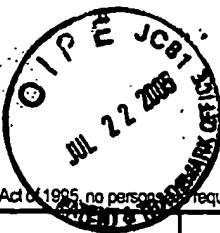
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N.A.	1	DUFFIE, DARRELL, "Dynamic Asset Pricing Theory", 1998, 2 nd Ed., Princeton University Press, Princeton, NJ	
↑	2	FABOZZI, FRANK J. et al., "Mortgage and Mortgage-Backed Securities Markets", 1992, Harvard Business School Press, Boston, MA.	
	3	GLASSERMAN, PAUL J. et al., "Asymptotically Optimal Importance Sampling and Stratification for Pricing Path-Dependent Options", April 1999, pp. 117-152, Mathematical Finance, Vol. 9, No. 2.	
	4	HULL, JOHN C., "Options, Futures & Other Derivatives", 2000, 4 th Ed., Prentice Hall, Upper Saddle River, NJ	
	5	JAMSHIDIAN, R., "Bond and Option Evaluation in the Gaussian Interest Rate Model", 1989, Financial Strategies Group, Merrill Lynch Capital Markets, New York.	
	6	LORD, GRAHAM et al., "Using Low-Discrepancy Points to Value Complex Financial Instruments", Contingencies, September/October, 1998, pp. 52-58	
↓	7	NIEDERREITER, HARALD, "Random Number Generation and Quasi-Monte Carlo Methods", Regional Conference Series in Applied Mathematics, 1992, Society for Industrial and Applied Mathematics, Philadelphia, PA	
N.A.	8	PRESS, WILLIAM H. et al., "Numerical Recipes in C: The Art of Scientific Computing", 1992, 2 nd Ed., Cambridge University Press, Cambridge, UK	

Examiner Signature	<i>N. Subramanian</i>	Date Considered	10/25/05
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